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STOCHASTIC DIFFERENTIAL EQUATIONS 3 1.1. Filtrations, martingales, and stopping times. Let (Ω, \mathcal{F}) be a measurable space, which is to say that Ω is a set equipped with a sigma algebra \mathcal{F} of subsets. We will view sigma algebras as carrying information, where in the above the sigma algebra \mathcal{F}_n defined in (1.2) carries the

STOCHASTIC DIFFERENTIAL EQUATIONS

Buy Stochastic Differential Equations: An Introduction with Applications (Universitext) 2003. Corr. 5th by Oksendal, Bernt (ISBN: 9783540047582) from Amazon's Book Store. Everyday low prices and free delivery on eligible orders.

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Stochastic differential equation - Wikipedia

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Existence and uniqueness results of fully coupled forward-backward stochastic differential equations with an arbitrarily large time duration are obtained. Some stochastic Hamilton systems arising in stochastic optimal control systems and mathematical finance can be treated within our framework.

Fully Coupled Forward-Backward Stochastic Differential ...

Ch. Geib and R. Manthey, "Comparison theorem for stochastic differential equations in finite and infinite dimensions", Stochastic Processes and their Application, 53, 23-35(1994).

A comparison theorem for stochastic differential equations ...

"This is now the sixth edition of the excellent book on stochastic differential equations and related topics. The presentation is successfully balanced between being easily accessible for a broad audience and being mathematically rigorous. The book is a first choice for courses at graduate level in applied stochastic differential equations.

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